

Application No. 09/980,158  
Amendment dated August 30, 2004  
Reply to the Office Action of June 10, 2004

**Listing of Claims:**

This listing of claims will replace all prior versions, and listings, of claims in the application:

1. (amended) An object-oriented system for assembling a document, the system comprising:  
a transaction file comprising a plurality of terms comprising data descriptive of one or more financial transactions performed by a trading system;  
a plurality of objects, each of said plurality of objects including an object tag and an object body and at least one of said plurality of objects including at least one of said plurality of terms; and  
a plurality of grammar lines, each of said plurality of grammar lines including a condition and an instruction and all instructions needed for creating the document are contained in the grammar lines;  
wherein the value of, at least one of said conditions is true based upon the data comprising [  
including] at least one of said plurality of terms or a value of an object tag;  
and wherein the instruction comprises an action to be taken to assemble the document;  
and wherein, [when the condition of one of said plurality of grammar lines is true, then said]  
the instruction associated with said true condition is executed, thereby assembling at least  
a portion of said document by insertion of the object body.
2. The system of claim 1, wherein:  
at least one of said plurality of terms includes an economic term associated with a financial transaction and said document is a confirmation of said transaction.
3. (amended) The system of claim 1, wherein:  
[at least one of said plurality of objects includes]the object body comprises a fixed text  
portion.

4. (amended) The system of claim 1, wherein:  
[at least one of said plurality of objects includes]the object body comprises a visual image.
5. (amended) The system of claim 3, wherein:  
said at least one instruction includes at least one of said object tags and executing said instruction includes inserting said object body associated with said at least one of said object tags into said document.
6. The system of claim 1, wherein:  
each of said plurality of grammar lines includes a grammar tag, said instruction includes at least one of said grammar tags and executing said instruction includes testing said condition associated with each of said plurality of grammar lines having said at least one of said grammar tags, and executing said instruction associated with said condition associated with one of said plurality of grammar lines having said at least one of said grammar tags if said condition is true.
7. The system of claim 1, wherein:  
each of said plurality of grammar lines includes a grammar tag and at least two of said plurality of grammar lines have identical grammar tags.
8. The system of claim 7, wherein:  
said conditions of said at least two of said plurality of grammar lines are mutually exclusive.
9. The system of claim 7, wherein:  
one of said at least two of said plurality of grammar lines includes a default tag, said condition of said one of said at least two of said plurality of grammar lines is always true and said conditions of the remaining of said at least two of said plurality of grammar lines are mutually exclusive,

wherein, if said conditions of said remaining of said at least two of said plurality of grammar lines are not true, then said instruction associated with said one of said at least two of said plurality of grammar lines including said default tag is executed.

10. (amended) The system of claim 6, wherein:

said at least one instruction includes at least one of said object tags and executing said instruction includes inserting said object body associated with said at least one of said object tags into said document.

11. The system of claim 1, wherein:

a portion of said plurality of grammar lines includes a <start> grammar tag and assembly of the document begins by executing said instruction associated with one of said portion of said plurality of grammar lines.

12. The system of claim 11, wherein:

the document is assembled when said instruction associated with one of said portion of said plurality of grammar lines is executed.

13. (amended) A method for assembling a document using an object oriented system, said system including a transaction file comprising a plurality of terms comprising data descriptive of one or more financial transactions performed by a trading system, a plurality of objects, each of said plurality of objects including an object tag and an object body and at least one of said plurality of objects including at least one of said plurality of terms, said system including a plurality of grammar lines, each of said plurality of grammar lines including a condition and an instruction, at least one of said conditions including at least one of said plurality of terms, the method comprising the steps of:

testing said condition of one of said plurality of grammar lines and determining if said condition is true based upon the data descriptive of one or more financial transactions;  
and

executing said instruction associated with said condition if said condition is true, wherein  
said instruction comprises assembling at least a portion of the document by insertion of  
the object body.

14. The method of claim 13, wherein:

at least one of said plurality of objects includes a fixed text portion, and said instruction  
includes at least one of said object tags associated with said at least one of said plurality  
of objects including a fixed text portion, wherein the step of executing said at least one  
instruction includes the step of:

inserting into said document said at least one of said plurality of objects including a fixed text  
portion associated with said at least one of said object tags.

15. The method of claim 14, wherein:

each of said plurality of grammar lines includes a grammar tag, said instruction includes at  
least one of said grammar tags, wherein the step of executing the instruction includes the  
steps of:

testing said condition of each of said plurality of grammar lines having said at least one of  
said grammar tags; and

executing said instruction associated with said condition associated with said at least one of  
said grammar tags if said condition is true.

16. The method of claim 13, wherein:

each of said plurality of grammar lines includes a grammar tag and at least two of said  
plurality of grammar lines have identical grammar tags.

17. The method of claim 16, wherein:

said conditions of said at least two of said plurality of grammar lines are mutually exclusive.

18. The method of claim 16, wherein one of said at least two of said plurality of grammar lines includes a default tag, said condition of said one of said at least two of said plurality of grammar lines is always true and said conditions of the remaining of said at least two of said plurality of grammar lines are mutually exclusive, wherein the method further comprises the steps of:

testing said condition of each of said remaining of said at least two of said plurality of grammar lines;  
executing said instruction associated with said one of said at least two of said plurality of grammar lines including said default tag if said condition of each of said remaining of said at least two of said plurality of grammar lines is not true.

19. The method of claim 13, wherein:

a portion of said plurality of grammar lines includes a <start> grammar tag, wherein the method further comprises the step of:  
executing said instruction associated with said condition of one of said portion of said plurality of grammar lines if said condition is true.

20. The method of claim 19, further comprising the step of:

completing assembly of the document when said instruction associated with one of said portion of said plurality of grammar lines is executed.

21. The method of claim 13, wherein:

at least one of said plurality of terms includes an economic term associated with a financial transaction and said document is a confirmation of said transaction.